

## **Abstract**

This study takes stock prices as the focus of research. because Shares are securities that show ownership of the company so that the shareholders have the right to claim dividends or other distributions made by the company to its shareholders, including the right to claim the company's assets, with priority after other securities holders claim rights are met if liquidity occurs.

This research was conducted to measure ROA, ROE, EPS, CR on Stock Prices, both simultaneously and partially.

This research is a descriptive research verification that is causal. The unit of analysis in this study is companies listed in the LQ45 index in Indonesia. The data of this study uses sample data selected through purposive sampling technique and obtained 12 LQ45 companies for five years, namely from 2013 to 2017. This study uses panel data regression analysis techniques.

The results showed that ROA, ROE, EPS, CR had a simultaneous effect on Stock Prices. Partially EPS, CR does not affect Stock Prices. While ROA has a negative effect, and ROE has a positive effect on Stock Prices.

For the next researcher, the next research is suggested to be able to improve the limitations of this study, such as having a significant influence on Stock Prices in LQ45 companies. In the LQ45 research company it was found that Return On Assets, Return On Equity had a significant effect on Stock Prices. This needs to be a concern for companies to show good performance through high ROA that will make investors interested in investing in the company's shares, so that investors will make stock prices increase. The amount of ROE indicates that the returns that investors will receive will be high so that investors will be interested in buying the shares, and this causes the stock market prices to rise. The more capable the company is to provide benefits to shareholders, the shares are desired to be bought.

**Keywords:** Return On Asset, Return On Equity, Earning Per Share, Current Ratio, Stock Price